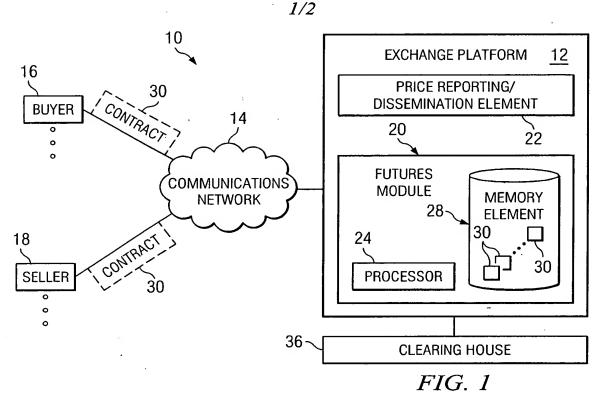
. 1/2



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FIXED COUPON CONTRACT **MATURITY** ASSET SUBCLASS 1 = GERMAN GOVERNMENT BOND 1 25-35 YEAR 6.0% 2 ASSET SUBCLASS 2= ITALIAN GOVERNMENT BOND 6.0% 25-35 YEAR 3 ASSET SUBCLASS 3 = FRENCH GOVERNMENT BOND 25-35 YEAR 6.0% SETTLEMENT TERMS **DELIVERY TERMS** 40 - 50 **DELIVERY NOTIFICATION** DAILY SETTLEMENT PRICE **DELIVERY MONTHS/DAY** • • • • • • • 70 80 60 **EXCHANGE FEES LIMITATIONS** MISCELLANEOUS ITEMS **POSITION LIMITS PAYMENT TERMS** MARGINAL REQUIREMENTS DAILY PRICE LIMITS . . **. . .** . .

FIG. 2

